CONDITIONAL MONTE CARLO

Gradient Estimation and Optimization Applications

Michael FU Jian-Qiang HU

Kluwer Academic Publishers

Michael C. Fu, Jian-Qiang Hu

Conditional Monte Carlo Michael C. Fu, Jian-Qiang Hu, 2012-10-08 Conditional Monte Carlo Gradient Estimation and Optimization Applications deals with various gradient estimation techniques of perturbation analysis based on the use of conditional expectation The primary setting is discrete event stochastic simulation. This book presents applications to queueing and inventory and to other diverse areas such as financial derivatives pricing and statistical quality control To researchers already in the area this book offers a unified perspective and adequately summarizes the state of the art To researchers new to the area this book offers a more systematic and accessible means of understanding the techniques without having to scour through the immense literature and learn a new set of notation with each paper To practitioners this book provides a number of diverse application areas that makes the intuition accessible without having to fully commit to understanding all the theoretical niceties In sum the objectives of this monograph are two fold to bring together many of the interesting developments in perturbation analysis based on conditioning under a more unified framework and to illustrate the diversity of applications to which these techniques can be applied Conditional Monte Carlo Gradient Estimation and Optimization Applications is suitable as a secondary text for graduate level courses on stochastic simulations and as a reference for researchers and practitioners in industry Supervision of Petri Nets Geert Stremersch, 2012-12-06 Supervision of Petri Nets presents supervisory control theory for Petri nets with a legal set as the control goal Petri nets model discrete event systems dynamic systems whose evolution is completely determined by the occurrence of discrete events Control laws which guarantee that the system meets a set of specifications in the presence of uncontrollable and unobservable events are studied and constructed using application areas such as automated manufacturing and transportation systems Supervision of Petri Nets introduces a new and mathematically sound approach to the subject Existing results are unified by proposing a general mathematical language that makes extensive use of order theoretical ideas and numerous new results are described including ready to use algorithms that construct supervisory control laws for Petri nets Supervision of Petri Nets is an excellent reference for researchers and may also be used as a supplementary text for advanced courses on control theory Monte Carlo and Quasi-Monte Carlo Methods Alexander Keller, 2022-05-20 This volume presents the revised papers of the 14th International Conference in Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing MCQMC 2020 which took place online during August 10 14 2020 This book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in statistics machine learning finance and computer graphics offering information on the latest developments in Monte Carlo and quasi Monte Carlo methods and their randomized versions **Body of Knowledge for Modeling and** Simulation Tuncer Ören, Bernard P. Zeigler, Andreas Tolk, 2023-01-27 Commissioned by the Society for Modeling and Simulation International SCS this needed useful new Body of Knowledge BoK collects and organizes the common

understanding of a wide collection of professionals and professional associations Modeling and simulation M S is a ubiquitous discipline that lays the computational foundation for real and virtual experimentation clearly stating boundaries and interactions of systems data and representations. The field is well known too for its training support via simulations and simulators Indeed with computers increasingly influencing the activities of today s world M S is the third pillar of scientific understanding taking its place along with theory building and empirical observation This valuable new handbook provides intellectual support for all disciplines in analysis design and optimization It contributes increasingly to the growing number of computational disciplines addressing the broad variety of contributing as well as supported disciplines and application domains Further each of its sections provide numerous references for further information Highly comprehensive the BoK represents many viewpoints and facets captured under such topics as Mathematical and Systems Theory Foundations Simulation Formalisms and Paradigms Synergies with Systems Engineering and Artificial Intelligence Multidisciplinary Challenges Ethics and Philosophy Historical Perspectives Examining theoretical as well as practical challenges this unique volume addresses the many facets of M S for scholars students and practitioners As such it affords readers from all science engineering and arts disciplines a comprehensive and concise representation of concepts terms and activities needed to explain the M S discipline Tuncer ren is Professor Emeritus at the University of Ottawa Bernard Zeigler is Professor Emeritus at the University of Arizona Andreas Tolk is Chief Scientist at The MITRE Corporation All three editors are long time members and Fellows of the Society for Modeling and Simulation International Under the leadership of three SCS Fellows Dr ren University of Ottawa Dr Zeigler The University of Arizona and Dr Tolk The MITRE Corporation more than 50 international scholars from 15 countries provided insights and experience to compile this initial M S Body of Knowledge

Handbook of Simulation Optimization Michael C Fu,2014-11-13 The Handbook of Simulation Optimization presents an overview of the state of the art of simulation optimization providing a survey of the most well established approaches for optimizing stochastic simulation models and a sampling of recent research advances in theory and methodology Leading contributors cover such topics as discrete optimization via simulation ranking and selection efficient simulation budget allocation random search methods response surface methodology stochastic gradient estimation stochastic approximation sample average approximation stochastic constraints variance reduction techniques model based stochastic search methods and Markov decision processes This single volume should serve as a reference for those already in the field and as a means for those new to the field for understanding and applying the main approaches The intended audience includes researchers practitioners and graduate students in the business engineering fields of operations research management science operations management and stochastic control as well as in economics finance and computer science Stochastic Simulation Optimization for Discrete Event Systems Chun-Hung Chen,Qing-Shan Jia,Loo Hay Lee,2013 Discrete event systems DES have become pervasive in our daily lives Examples include but are not restricted to manufacturing and supply

chains transportation healthcare call centers and financial engineering However due to their complexities that often involve millions or even billions of events with many variables and constraints modeling these stochastic simulations has long been a hard nut to crack The advance in available computer technology especially of cluster and cloud computing has paved the way for the realization of a number of stochastic simulation optimization for complex discrete event systems This book will introduce two important techniques initially proposed and developed by Professor Y C Ho and his team namely perturbation analysis and ordinal optimization for stochastic simulation optimization and present the state of the art technology and their future research directions Conditional Monte Carlo Michael C. Fu, Jian-Qiang Hu, 2012-12-06 Conditional Monte Carlo Gradient Estimation and Optimization Applications deals with various gradient estimation techniques of perturbation analysis based on the use of conditional expectation The primary setting is discrete event stochastic simulation This book presents applications to queueing and inventory and to other diverse areas such as financial derivatives pricing and statistical quality control To researchers already in the area this book offers a unified perspective and adequately summarizes the state of the art To researchers new to the area this book offers a more systematic and accessible means of understanding the techniques without having to scour through the immense literature and learn a new set of notation with each paper To practitioners this book provides a number of diverse application areas that makes the intuition accessible without having to fully commit to understanding all the theoretical niceties In sum the objectives of this monograph are two fold to bring together many of the interesting developments in perturbation analysis based on conditioning under a more unified framework and to illustrate the diversity of applications to which these techniques can be applied Conditional Monte Carlo Gradient Estimation and Optimization Applications is suitable as a secondary text for graduate level courses on stochastic simulations and as a reference for researchers and practitioners in industry Foundations of Average-Cost Nonhomogeneous Controlled Markov Chains Xi-Ren Cao, 2020-09-09 This Springer brief addresses the challenges encountered in the study of the optimization of time nonhomogeneous Markov chains It develops new insights and new methodologies for systems in which concepts such as stationarity ergodicity periodicity and connectivity do not apply This brief introduces the novel concept of confluencity and applies a relative optimization approach It develops a comprehensive theory for optimization of the long run average of time nonhomogeneous Markov chains The book shows that confluencity is the most fundamental concept in optimization and that relative optimization is more suitable for treating the systems under consideration than standard ideas of dynamic programming Using confluencity and relative optimization the author classifies states as confluent or branching and shows how the under selectivity issue of the long run average can be easily addressed multi class optimization implemented and Nth biases and Blackwell optimality conditions derived These results are presented in a book for the first time and so may enhance the understanding of optimization and motivate new research ideas in the area Max-Plus Linear Stochastic Systems and Perturbation Analysis Bernd F. Heidergott, 2006-12-26 During the last decade the area of stochastic

max plus linear systems has witnessed a rapid development which created a growing interest in this area This book provides a thorough treatment of the theory of stochastic max plus linear systems Max plus algebra is an algebraic approach to discrete event systems DES like queuing networks that are prone to synchronization Perturbation analysis studies the sensitivity of the performance of DES with respect to changes in a particular system parameter. The first part of the book addresses modeling issues and stability theory for stochastic max plus systems. The second part of the book treats perturbation analysis of max plus systems a calculus for differentiation of max plus systems is developed This calculus leads to numerical evaluations of performance indices of max plus linear stochastic systems such as the Lyapunov exponent or waiting times Advances in Modeling and Simulation Zdravko Botev, Alexander Keller, Christiane Lemieux, Bruno Tuffin, 2022-11-30 This book celebrates the career of Pierre L Ecuyer on the occasion of his 70th birthday Pierre has made significant contributions to the fields of simulation modeling and operations research over the last 40 years This book contains 20 chapters written by collaborators and experts in the field who by sharing their latest results want to recognize the lasting impact of Pierre's work in their research area. The breadth of the topics covered reflects the remarkable versatility of Pierre's contributions from deep theoretical results to practical and industry ready applications. The Festschrift features article from the domains of Monte Carlo and quasi Monte Carlo methods Markov chains sampling and low discrepancy sequences simulation rare events graphics finance machine learning stochastic processes and tractability

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